MATLAB CODES: SCALING-ROTATION DISTANCE AND INTERPOLATION OF SYMMETRIC POSITIVE-DEFINITE MATRICES*

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List of core Matlab functions.

- 1. dist = scrotdist(X,Y): Compute the scaling-rotation distance $d_{\mathcal{SR}}(X,Y)$. This function works for p=2,3.
- 2. [dist, params] = MSRcurve(X,Y): Return the distance and the parameters (U, D, A, L) of the minimal scaling-rotation (MSR) curve. This function works for p = 2, 3.
- 3. [U,D] = pickaversion(X): For an SPD matrix X, pick a version (or an eigendecomposition) of X.
- 4. [T, dist, Uarray, Darray] = scrotcurve(U,D,V,Lambda): Provides
 - (a) Uarray, Darray: discrete evaluations of the geodesic γ between (U,D) and (V,Λ)
 - (b) T: discrete evaluations of the corresponding SPD matrices $\chi \equiv c \circ \gamma$, in a vectored form.
 - (c) dist: Returns the geodesic distance between (U, D) and (V, Λ) .

List of Matlab functions for Visualization.

- 1. plotellipse(X): Plot the ellipse corresponding to a 2×2 SPD matrix X.
- 2. plotellipsoid(X) : Plot the ellipsoid corresponding to a 3×3 SPD matrix X.
- 3. drawscrotcurve(X,Y): Visualize an MSR curve from X to Y, by a discrete sequence of the evaluated MSR curve, showing the corresponding ellipse (if p=2) or ellipsoid (if p=3). This function works for p=2,3.
- 4. condpd2a: Plot the boundary of the set of 2×2 SPD matrices.

 ${\bf List~of~auxiliary~Matlab~functions.}~{\tt optver}, {\tt FA}, {\tt permutematrix}, {\tt signchangematrix}, {\tt vecd}, {\tt matd}, {\tt SQcurve}, {\tt quat2rot}, {\tt rot2quat}.$

Example.

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X = diag([15,5,1]);
Y = diag([9,12,8]);
dist = scrotdist(X,Y)
[~, paramsscrot] = MSRcurve(X,Y);
[~,~,Uarray,Darray,~,~] = scrotcurve(paramsscrot.U,paramsscrot.D,paramsscrot.V,paramsscrot.Lambda);
figure;clf;
drawscrotcurve(X,Y);
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